

Hi Minsu and Saurabh,

I pushed a new Environment class to github. It can be used as follows:

The 'bins' array is the intervals for counting number of returns.

price_tuple is now (close, next close).

"state" is a tuple (features, [rec_wt, delta_wt]). The feature now is a 3D tensor of shape (number of currency pairs, snapshot_size, channels)

An example:

```

```
config = {
 'epi_sz': 100,
 'target_currency': 'usdaud',
 'bins': np.concatenate([[-10], np.arange(-1e-4, 1.1e-4, 1e-5), [10]]),
 'channels': 30
}
```

```
X_train = pd.read_csv('../dataset/toy_X_train_close.csv', sep=',')
```

```
env = Environment(X_train, config)
```

```
step_counter, state, price_tuple, is_finished = env.reset(epi_idx=0)
```

```
step_counter, state, price_tuple, is_finished = env.step(action = 0.1, inv_wt=0.1)
```